

**Table S3a The mediating and moderating role of interpersonal trust (OLS)**

Country	Model 3a - Trust regressed on: (with controls)				Model 3b - Health regressed on: (with controls)						Test for mediating effects of trust				Model 3c - Moderating effects (with controls)					
	schooling		literacy		schooling		literacy		trust		schooling		literacy		schooling		literacy			
	Coef.	(S.E.)	Coef.	(S.E.)	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.	% change	p-value	% change	p-value	Coef.	S.E.	Coef.	S.E.		
Australia	0.15	*** (0.02)	0.10	*** (0.02)	0.10	*** (0.03)	0.04	*	(0.02)	0.08	*** (0.01)	11.84%	0.00	16.33%	0.00	-0.03	(0.02)	0.02	(0.02)	
Austria	0.10	*** (0.02)	0.12	*** (0.02)	0.11	*** (0.02)	0.13	*** (0.02)	0.05	** (0.02)	3.81%	0.03	4.13%	0.02	-0.02	(0.01)	0.01	(0.02)		
Canada	0.12	*** (0.02)	0.06	*** (0.02)	0.09	*** (0.01)	0.06	*** (0.02)	0.05	*** (0.01)	5.52%	0.00	4.87%	0.00	0.01	(0.01)	-0.01	(0.01)		
Cyprus	0.06	*** (0.02)	-0.02	(0.02)	0.12	*** (0.02)	0.08	*** (0.03)	-0.02	(0.03)	-1.11%	0.32	0.45%	0.34	-0.04	(0.02)	0.03	(0.04)		
Czech Republic	0.08	*** (0.03)	0.07	** (0.03)	0.11	*** (0.02)	0.04		(0.03)	0.00	(0.02)	0.03%	0.40	0.04%	0.40	0.00	(0.04)	0.00	(0.04)	
Denmark	0.18	*** (0.02)	0.12	*** (0.02)	0.08	*** (0.02)	0.06	*	(0.02)	0.06	*** (0.02)	11.35%	0.00	9.92%	0.00	0.00	(0.02)	0.01	(0.02)	
England/N. Ireland (UK)	0.15	*** (0.03)	0.09	*** (0.03)	0.09	*** (0.03)	0.08	*** (0.02)	0.07	*** (0.02)	10.18%	0.00	7.23%	0.01	-0.03	(0.03)	0.00	(0.02)		
Estonia	0.08	*** (0.02)	0.03	** (0.01)	0.10	*** (0.01)	0.04	*	(0.02)	0.06	*** (0.01)	4.69%	0.00	3.73%	0.06	0.02	(0.02)	0.02	(0.02)	
Finland	0.15	*** (0.02)	0.01	(0.03)	0.09	*** (0.02)	0.02		(0.02)	0.06	*** (0.01)	9.31%	0.00	3.45%	0.37	-0.01	(0.02)	0.02	(0.01)	
Flanders (Belgium)	0.16	*** (0.02)	0.03	(0.02)	0.10	*** (0.02)	0.05	*	(0.02)	0.06	*** (0.02)	8.66%	0.00	3.24%	0.16	0.02	(0.02)	0.02	(0.02)	
France	0.07	*** (0.01)	0.03	*	(0.01)	0.03	*	(0.01)	0.06	*** (0.02)	0.02	(0.01)	5.26%	0.11	1.03%	0.19	0.00	(0.01)	-0.01	(0.02)
Germany	0.09	*** (0.03)	0.08	*** (0.02)	0.07	** (0.03)	0.08	*** (0.02)	0.06	*** (0.02)	7.69%	0.02	5.75%	0.01	-0.03	(0.02)	0.00	(0.02)		
Ireland	0.11	*** (0.02)	0.02	(0.02)	0.10	*** (0.02)	0.06	*	(0.02)	0.04	*	(0.02)	3.77%	0.05	1.46%	0.24	0.00	(0.02)	0.01	(0.02)
Italy	0.08	*** (0.02)	0.06	** (0.02)	0.06	** (0.02)	-0.02		(0.02)	0.01	(0.02)	1.82%	0.29	-3.82%	0.30	-0.02	(0.02)	0.00	(0.02)	
Japan	0.15	*** (0.02)	-0.01	(0.02)	0.08	*** (0.02)	0.04		(0.03)	0.03	*	(0.02)	5.98%	0.05	-1.10%	0.34	0.02	(0.03)	0.02	(0.02)
Korea	0.08	*** (0.02)	-0.04	*	(0.02)	0.09	*** (0.02)	0.04		(0.02)	0.04	** (0.01)	3.13%	0.02	-4.17%	0.12	-0.01	(0.02)	0.01	(0.02)
Netherlands	0.18	*** (0.02)	0.10	*** (0.03)	0.09	*** (0.02)	0.08	*** (0.02)	0.06	*** (0.01)	11.24%	0.00	6.88%	0.01	-0.01	(0.02)	0.00	(0.02)		
Norway	0.15	*** (0.03)	0.15	*** (0.02)	0.13	*** (0.02)	0.03		(0.02)	0.09	*** (0.01)	8.94%	0.00	31.92%	0.00	0.00	(0.02)	-0.02	(0.02)	
Poland	0.03	(0.02)	0.04	** (0.02)	0.09	*** (0.02)	0.07	*** (0.02)	0.02	(0.02)	0.59%	0.30	0.87%	0.28	0.00	(0.02)	-0.01	(0.02)		
Slovak Republic	0.05	** (0.02)	-0.01	(0.02)	0.10	*** (0.02)	0.04		(0.02)	0.02	(0.02)	0.83%	0.26	-0.31%	0.38	-0.01	(0.02)	0.03	(0.02)	
Spain	0.11	*** (0.02)	0.01	(0.02)	0.06	*** (0.02)	0.09	*** (0.02)	0.02	(0.01)	2.77%	0.23	0.24%	0.34	0.01	(0.01)	0.00	(0.02)		
Sweden	0.09	*** (0.03)	0.09	*** (0.02)	0.06	(0.03)	0.04		(0.02)	0.07	*** (0.02)	10.06%	0.01	13.14%	0.01	-0.02	(0.02)	0.02	(0.02)	
United States	0.11	*** (0.03)	0.07	** (0.03)	0.16	*** (0.03)	0.12	*** (0.02)	0.10	*** (0.02)	6.02%	0.00	5.42%	0.03	0.01	(0.02)	-0.02	(0.02)		
<b>Average</b>	0.11	*** (0.02)	0.05	** (0.02)	0.09	*** (0.02)	0.06	*	(0.02)	0.04	** (0.02)	5.81%	0.02	5.14%	0.08	-0.01	(0.02)	0.01	(0.02)	

Controls: age, age^2, gender, employment, number of books at home, immigrant status, occupational classification of respondent's job, having children.

\*\*\* p<0.001; \*\* p<0.01; \* p<0.05

**Table S3b The mediating and moderating role of interpersonal trust**

	Model 3a - Trust regressed on:				Model 3b - Health regressed on: (with controls)								Test for mediating effects of trust		Model 3c - Moderating effects (with controls)									
	schooling		literacy		schooling		literacy		trust				schooling		literacy		schooling				literacy			
	Coef.	(S.E.)	Coef.	(S.E.)	Coef.	S.E.	Coef.	S.E.	t=2 Coef.	t=3 Coef.	t=4 Coef.	t=5 Coef.	% change	% change	t=2 Coef.	t=3 Coef.	t=4 Coef.	t=5 Coef.	t=2 Coef.	t=3 Coef.	t=4 Coef.	t=5 Coef.		
Australia	0.30 ***	(0.04)	0.18 ***	(0.03)	0.19 ***	(0.05)	0.08 *	(0.04)	0.05	0.09	<b>0.35</b>	<b>0.70</b>	9.4%	16.4%	0.03	-0.17	-0.16	0.13	-0.09	0.09	0.05	0.09		
Austria	0.15 ***	(0.04)	0.23 ***	(0.04)	0.22 ***	(0.05)	0.26 ***	(0.05)	0.07	0.06	<b>0.22</b>	<b>0.38</b>	3.0%	3.5%	-0.13	-0.13	-0.08	-0.11	0.08	-0.04	0.02	0.16		
Canada	0.22 ***	(0.03)	0.11 ***	(0.03)	0.18 ***	(0.03)	0.11 ***	(0.03)	0.01	0.07	<b>0.20</b>	<b>0.34</b>	4.6%	5.3%	-0.09	0.07	-0.06	0.23	-0.06	-0.10	-0.08	-0.04		
Cyprus	0.17 **	(0.06)	-0.02	(0.06)	0.25 ***	(0.05)	0.19 **	(0.06)	-0.06	-0.06	-0.17	-0.21	-1.6%	0.3%	-0.10	-0.23	-0.16	-0.41	0.07	0.10	0.03	0.55		
Czech Republic	0.19 **	(0.07)	0.26 ***	(0.08)	0.28 ***	(0.06)	0.09	(0.07)	-0.05	0.02	0.05	-0.08	1.3%	2.0%	0.05	0.04	-0.23	-0.11	-0.10	-0.05	-0.04	0.42		
Denmark	0.33 ***	(0.04)	0.20 ***	(0.04)	0.15 **	(0.05)	0.11 **	(0.04)	-0.11	-0.09	0.10	<b>0.41</b>	12.3%	9.8%	0.05	-0.04	-0.07	0.04	-0.11	0.01	-0.03	-0.05		
England/N. Ireland (UK)	0.28 ***	(0.05)	0.17 ***	(0.05)	0.18 ***	(0.06)	0.14 *	(0.05)	<b>0.17</b>	<b>0.29</b>	<b>0.43</b>	0.27	8.9%	9.4%	-0.09	0.02	<b>-0.29</b>	0.19	-0.10	-0.12	0.00	-0.12		
Estonia	0.19 ***	(0.04)	0.10 ***	(0.03)	0.25 ***	(0.04)	0.12 **	(0.04)	<b>0.16</b>	0.13	<b>0.41</b>	<b>0.52</b>	3.8%	3.5%	0.07	-0.07	0.12	0.28	-0.02	0.19	0.06	-0.18		
Finland	0.26 ***	(0.04)	0.03	(0.04)	0.20 ***	(0.04)	0.04	(0.04)	0.08	0.04	<b>0.21</b>	<b>0.74</b>	6.8%	-9.7%	0.08	0.12	-0.09	0.03	-0.02	-0.05	0.13	0.02		
Flanders (Belgium)	0.33 ***	(0.04)	0.07	(0.04)	0.23 ***	(0.05)	0.10 *	(0.04)	0.07	0.13	<b>0.33</b>	0.31	8.2%	1.7%	0.00	0.16	0.09	0.09	0.04	0.17	0.06	0.24		
France	0.15 ***	(0.02)	0.04	(0.03)	0.05 *	(0.03)	0.12 ***	(0.03)	-0.01	-0.02	0.15	0.18	6.4%	1.1%	<b>-0.15</b>	-0.15	0.01	0.18	0.01	-0.04	-0.05	-0.22		
Germany	0.18 ***	(0.05)	0.17 ***	(0.04)	0.15 **	(0.06)	0.15 **	(0.05)	0.10	<b>0.24</b>	<b>0.34</b>	<b>0.61</b>	7.2%	5.5%	-0.05	-0.22	-0.20	-0.19	-0.02	-0.03	0.04	0.04		
Ireland	0.24 ***	(0.04)	0.04	(0.04)	0.19 ***	(0.04)	0.12 **	(0.04)	0.01	0.09	0.18	0.23	3.4%	1.1%	-0.14	-0.03	0.04	-0.07	0.01	-0.06	-0.01	0.22		
Italy	0.14 ***	(0.04)	0.15 **	(0.05)	0.11 **	(0.04)	-0.05	(0.05)	-0.01	0.15	0.08	0.02	3.7%	-0.7%	-0.07	<b>-0.20</b>	-0.13	0.12	0.01	-0.11	0.04	-0.06		
Japan	0.31 ***	(0.05)	-0.01	(0.05)	0.17 ***	(0.05)	0.09	(0.05)	-0.13	<b>-0.31</b>	0.17	<b>0.41</b>	6.9%	-2.7%	-0.02	0.06	0.16	-0.19	0.03	0.04	0.02	0.21		
Korea	0.18 ***	(0.04)	-0.09	(0.05)	0.24 ***	(0.04)	0.11 *	(0.05)	0.04	0.05	0.20	<b>0.69</b>	2.4%	-2.3%	-0.16	<b>-0.22</b>	-0.09	-0.01	<b>0.24</b>	<b>0.29</b>	0.12	0.08		
Netherlands	0.34 ***	(0.05)	0.18 ***	(0.05)	0.19 ***	(0.05)	0.15 ***	(0.05)	-0.05	-0.01	0.16	<b>0.58</b>	9.6%	6.3%	0.13	-0.10	-0.08	0.06	-0.14	-0.01	-0.07	-0.02		
Norway	0.24 ***	(0.05)	0.22 ***	(0.04)	0.25 ***	(0.05)	0.07	(0.05)	0.15	<b>0.25</b>	<b>0.38</b>	<b>0.66</b>	9.2%	24.5%	0.06	-0.12	0.01	0.04	-0.01	-0.12	-0.14	-0.06		
Poland	0.07	(0.06)	0.11 *	(0.05)	0.26 ***	(0.05)	0.21 ***	(0.04)	-0.07	-0.15	0.12	0.23	1.1%	0.5%	-0.08	-0.03	-0.14	0.07	-0.13	-0.18	-0.21	0.07		
Slovak Republic	0.11 *	(0.05)	-0.03	(0.06)	0.25 ***	(0.05)	0.11 *	(0.05)	0.05	0.15	0.20	-0.32	1.0%	0.0%	0.03	-0.10	-0.05	0.09	-0.02	0.15	0.08	0.26		
Spain	0.19 ***	(0.03)	0.04	(0.04)	0.13 ***	(0.04)	0.20 ***	(0.04)	<b>-0.15</b>	0.01	0.02	0.15	3.8%	-1.3%	0.01	0.04	0.03	0.02	-0.15	-0.06	-0.09	0.00		
Sweden	0.17 ***	(0.05)	0.14 **	(0.04)	0.09	(0.06)	0.08	(0.05)	-0.04	-0.08	0.19	<b>0.51</b>	9.7%	7.6%	-0.16	-0.16	-0.22	-0.08	0.01	-0.05	0.12	0.06		
United States	0.17 ***	(0.05)	0.16 **	(0.05)	0.33 ***	(0.05)	0.24 ***	(0.05)	0.07	<b>0.27</b>	<b>0.44</b>	<b>0.78</b>	4.5%	4.1%	-0.01	-0.16	-0.03	0.31	0.00	0.06	-0.13	-0.28		
<b>Average</b>	0.21 ***	(0.05)	0.11 ***	(0.05)	0.20 ***	(0.05)	0.12 ***	(0.05)	0.02	0.06	<b>0.21</b>	<b>0.35</b>	5.1%	4.0%	-0.03	-0.07	-0.07	0.03	-0.02	0.00	0.00	0.06		

Controls: age, age^2, gender, employment, number of books at home, immigrant status, occupational classification of respondent's job, having children.

\*\*\* p<0.001; \*\* p<0.01; \* p<0.05

**Table S3c The mediating and moderating role of interpersonal trust (OLS) – effects of tertiary education**

	Model 3a - Trust regressed on: (with controls)				Model 3b - Health regressed on: (with controls)						Test for mediating effects of trust				Model 3c - Moderating effects (with controls)					
	Tertiary education		literacy		Tertiary education		literacy		trust		Tertiary education		literacy		Tertiary education		literacy			
	Coef.	(S.E.)	Coef.	(S.E.)	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.	% change	p-value	% change	p-value	Coef.	S.E.	Coef.	S.E.		
Australia	0.15	*** (0.03)	0.12	*** (0.02)	0.07	(0.04)	0.05	** (0.02)	0.09	*** (0.01)	16.08%	0.00	16.15%	0.00	-0.03	(0.03)	0.02	(0.02)		
Austria	0.02	(0.05)	0.13	*** (0.02)	0.19	*** (0.04)	0.14	*** (0.02)	0.05	** (0.02)	0.64%	0.36	4.64%	0.01	-0.06	(0.04)	0.01	(0.02)		
Canada	0.08	(0.04)	0.09	*** (0.02)	0.16	*** (0.04)	0.07	*** (0.02)	0.05	*** (0.01)	2.29%	0.07	6.18%	0.00	-0.01	(0.04)	0.00	(0.01)		
Cyprus	0.06	(0.04)	0.00	(0.02)	0.18	*** (0.05)	0.10	*** (0.02)	-0.01	(0.03)	-0.42%	0.36	0.07%	0.40	-0.11	(0.07)	0.03	(0.03)		
Czech Republic	-0.04	(0.04)	0.09	*** (0.02)	0.22	** (0.08)	0.05	(0.03)	0.01	(0.02)	-0.11%	0.38	1.07%	0.38	0.13	(0.13)	0.00	(0.03)		
Denmark	0.18	*** (0.04)	0.14	*** (0.02)	0.18	*** (0.04)	0.06	** (0.02)	0.06	*** (0.01)	5.48%	0.01	11.73%	0.00	-0.02	(0.04)	0.02	(0.02)		
England/N. Ireland (UK)	0.13	** (0.04)	0.10	*** (0.03)	0.10	(0.05)	0.08	*** (0.02)	0.08	*** (0.02)	9.01%	0.01	7.98%	0.01	0.01	(0.05)	-0.01	(0.02)		
Estonia	0.00	(0.04)	0.04	*** (0.01)	0.09	** (0.03)	0.06	** (0.02)	0.06	*** (0.01)	-0.15%	0.40	4.72%	0.01	0.02	(0.04)	0.02	(0.02)		
Finland	0.19	*** (0.05)	0.03	(0.02)	0.10	*	(0.04)	0.03	(0.02)	0.06	*** (0.01)	10.95%	0.01	6.88%	0.17	0.04	(0.04)	0.02	(0.01)	
Flanders (Belgium)	0.10	*	(0.04)	0.07	*** (0.02)	0.10	*	(0.04)	0.07	*** (0.02)	0.07	*** (0.01)	6.57%	0.04	6.29%	0.01	0.00	(0.04)	0.03	(0.02)
France	0.04	(0.03)	0.05	*** (0.01)	0.05	(0.03)	0.06	*** (0.02)	0.02	(0.01)	1.84%	0.22	1.81%	0.11	0.02	(0.04)	-0.02	(0.02)		
Germany	0.05	(0.06)	0.09	*** (0.02)	0.07	(0.07)	0.10	*** (0.02)	0.07	*** (0.02)	4.07%	0.29	6.15%	0.01	-0.03	(0.07)	-0.01	(0.02)		
Ireland	0.14	*** (0.04)	0.04	*	(0.02)	0.15	*** (0.04)	0.07	*** (0.02)	0.04	*	(0.02)	3.48%	0.05	2.40%	0.12	0.01	(0.04)	0.01	(0.02)
Italy	0.15	*** (0.04)	0.06	** (0.02)	0.05	(0.04)	-0.01	(0.02)	0.02	(0.02)	4.31%	0.26	-11.59%	0.26	-0.03	(0.05)	0.00	(0.02)		
Japan	0.06	(0.05)	0.02	(0.02)	0.16	** (0.05)	0.04	(0.02)	0.04	*	(0.02)	1.29%	0.23	1.33%	0.30	0.01	(0.07)	0.03	(0.02)	
Korea	0.05	(0.03)	-0.02	(0.02)	0.21	*** (0.04)	0.04	*	(0.02)	0.04	**	(0.01)	0.95%	0.18	-1.56%	0.29	0.01	(0.04)	0.01	(0.02)
Netherlands	0.20	*** (0.04)	0.13	*** (0.02)	0.09	*	(0.04)	0.09	*** (0.02)	0.06	***	(0.01)	12.31%	0.00	8.10%	0.00	0.01	(0.04)	0.00	(0.02)
Norway	0.15	*	(0.06)	0.16	*** (0.03)	0.20	*** (0.05)	0.04	(0.02)	0.09	***	(0.01)	6.49%	0.02	27.65%	0.00	-0.01	(0.03)	-0.01	(0.02)
Poland	-0.02	(0.04)	0.05	*	(0.02)	0.17	*** (0.04)	0.08	*** (0.02)	0.02	(0.02)	-0.23%	0.35	1.00%	0.26	0.04	(0.05)	-0.02	(0.02)	
Slovak Republic	0.02	(0.04)	0.00	(0.02)	0.15	** (0.05)	0.05	*	(0.02)	0.02	(0.02)	0.28%	0.36	0.08%	0.40	0.06	(0.06)	0.01	(0.02)	
Spain	0.12	** (0.04)	0.04	(0.02)	0.05	(0.04)	0.10	*** (0.02)	0.02	(0.01)	4.11%	0.18	0.70%	0.21	0.06	(0.03)	-0.01	(0.02)		
Sweden	0.04	(0.06)	0.11	*** (0.03)	0.19	** (0.06)	0.04	(0.02)	0.07	*** (0.01)	1.56%	0.30	16.77%	0.00	0.00	(0.04)	0.02	(0.02)		
United States	-0.02	(0.07)	0.11	*** (0.03)	0.20	*	(0.08)	0.15	*** (0.02)	0.11	*** (0.02)	-1.11%	0.38	6.97%	0.00	-0.02	(0.07)	-0.02	(0.02)	
<b>Average</b>	0.08	(0.04)	0.07	*** (0.02)	0.14	** (0.05)	0.07	** (0.02)	0.05	** (0.02)	3.15%	0.12	5.98%	0.03	0.00	(0.05)	0.01	(0.02)		

Controls: age, age^2, gender, employment, number of books at home, immigrant status, occupational classification of respondent's job, having children.

\*\*\* p<0.001; \*\* p<0.01; \* p<0.05